

Entropy solutions of degenerate parabolic equations: existence and strong traces

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Applied Mathematics Seminar

UNC Greensboro, 21st November 2022

Joint work with D. Mitrović

UIP-2017-05-7249 (MANDphy)

IP-2018-01-2449 (MiTPDE)



Degenerate parabolic equation - introduction

$$\begin{aligned}\partial_t u(t, \mathbf{x}) + \operatorname{div}_{\mathbf{x}} \mathbf{f}(t, \mathbf{x}, u(t, \mathbf{x})) &= D_{\mathbf{x}}^2 \cdot A(u(t, \mathbf{x})) \\ &= \operatorname{div}_{\mathbf{x}} (A'(u(t, \mathbf{x})) \nabla_{\mathbf{x}} u(t, \mathbf{x})),\end{aligned}$$

where $\mathbf{f} : \mathbb{R}^+ \times \mathbb{R}^d \times \mathbb{R} \rightarrow \mathbb{R}^d$ and $A : \mathbb{R} \rightarrow \mathbb{R}_{\text{sym}}^{d \times d}$ are given and $u : \mathbb{R}^+ \times \mathbb{R}^d \rightarrow \mathbb{R}$ is unknown.

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- **LHS:** convection effects (f flux, $f = f(u)$ homogeneous case);
- **RHS:** diffusion effects (A' diffusion matrix – direction and intensity of the diffusion).

Motivation for the equation:

- flow in porous media (e.g. $f = 0$ and $A(u) = u^m \mathbf{I}$ – porous media equation)
 - heterogeneous layers \rightarrow discontinuous flux and a lack of diffusion in some directions
- sedimentation-consolidation process

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Aim:

- Existence (and uniqueness) of solution to the Cauchy problem;
- Existence of traces of solutions, i.e. give meaning to $u(0, \cdot)$.

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- Formulation, well-posedness, optimal control, etc., for initial-boundary problems.
- Characterising the limit of hyperbolic relaxation towards a scalar conservation law.

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- discontinuous flux (and diffusion matrix);
- heterogeneous flux (and diffusion matrix);
- degeneracy of A' , i.e. $A' \geq 0$.

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We start with: $A = 0$

First order quasilinear equations

$$\begin{cases} \partial_t u + \operatorname{div}_{\mathbf{x}} f(u) = 0 & \text{in } \mathbb{R}_+^{d+1} := \mathbb{R}^+ \times \mathbb{R}^d, \\ u|_{t=0} = u_0 \in L^\infty(\mathbb{R}^d), \end{cases}$$

where $f : \mathbb{R} \rightarrow \mathbb{R}^d$ (homogeneous) flux, $u : \mathbb{R}_+^{d+1} \rightarrow \mathbb{R}$ unknown.

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Weak solutions: $u \in L_{\text{loc}}^1(\mathbb{R}_+^{d+1})$ s.t. $f(u) \in L_{\text{loc}}^1(\mathbb{R}_+^{d+1}; \mathbb{R}^d)$ and $\forall \varphi \in C_c^\infty(\mathbb{R}^{1+d})$

$$\int_{\mathbb{R}_+^{d+1}} u \varphi_t + f(u) \cdot \nabla_{\mathbf{x}} \varphi \, d\mathbf{x} dt + \int_{\mathbb{R}^d} u_0 \varphi(0, \cdot) \, d\mathbf{x} = 0.$$

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Even for smooth f 's **non-uniqueness**:

$$d = 1, f(\lambda) = \frac{\lambda^2}{2} \text{ (Burgers equation)}, u_0(x) = \begin{cases} 0, & x < 0 \\ 1, & x \geq 0 \end{cases}.$$

Both functions are a weak solution:

$$u_1(t, x) = \begin{cases} 0, & x < t/2 \\ 1, & x \geq t/2 \end{cases}, \quad u_2(x) = \begin{cases} 0, & x < 0 \\ x/t, & 0 \leq x < t \\ 1, & x \geq t \end{cases} \text{ (rarefaction wave)}$$

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For the **uniqueness** we need to impose **some conditions** on discontinuities.

Vanishing Viscosity 1/2

Consider only those weak solutions that can be reached as a limit $\varepsilon \rightarrow 0^+$ of the sequence of solutions (u^ε) :

$$\begin{cases} \partial_t u^\varepsilon + \operatorname{div}_x \mathbf{f}(u^\varepsilon) = \varepsilon \Delta u^\varepsilon & \text{in } \mathbb{R}_+^{d+1} := \mathbb{R}^+ \times \mathbb{R}^d, \\ u^\varepsilon|_{t=0} = u_0 \in L^\infty(\mathbb{R}^d). \end{cases}$$

For $\eta \in C^2(\mathbb{R})$ convex (i.e. $\eta'' \geq 0$) and $\varphi \in C_c^2(\mathbb{R}^{1+d})$, $\varphi \geq 0$, we multiply the equation by $-\eta'(u^\varepsilon)\varphi$ and integrate over \mathbb{R}_+^{1+d} :

$$- \int_{\mathbb{R}_+^{d+1}} \partial_t u^\varepsilon \eta'(u^\varepsilon) \varphi + \mathbf{f}'(u^\varepsilon) \cdot \nabla u^\varepsilon \eta'(u^\varepsilon) \varphi \, dx dt = -\varepsilon \int_{\mathbb{R}_+^{d+1}} \Delta u^\varepsilon \eta'(u^\varepsilon) \varphi \, dx dt$$

Vanishing Viscosity 2/2

LHS:

$$\begin{aligned} & - \int_{\mathbb{R}_+^{1+d}} \partial_t u^\varepsilon \eta'(u^\varepsilon) \varphi + f'(u^\varepsilon) \cdot \nabla u^\varepsilon \eta'(u^\varepsilon) \varphi \, d\mathbf{x} dt \\ & = \int_{\mathbb{R}_+^{1+d}} \eta(u^\varepsilon) \partial_t \varphi + f^\eta(u^\varepsilon) \cdot \nabla \varphi \, d\mathbf{x} dt + \int_{\mathbb{R}^d} \eta(u_0) \varphi(0, \cdot) \, d\mathbf{x}, \end{aligned}$$

where $f^\eta(\lambda) = \int_0^\lambda f'(s) \eta'(s) \, ds$, and we have used

$$\partial_t u^\varepsilon \eta'(u^\varepsilon) = \partial_t (\eta(u^\varepsilon)) \quad \text{and} \quad f'(u^\varepsilon) \cdot \nabla u^\varepsilon \eta'(u^\varepsilon) = \operatorname{div} (f^\eta(u^\varepsilon)).$$

RHS:

$$\begin{aligned} -\varepsilon \int_{\mathbb{R}_+^{1+d}} \Delta u^\varepsilon \eta'(u^\varepsilon) \varphi \, d\mathbf{x} dt & = \varepsilon \int_{\mathbb{R}_+^{1+d}} \eta'(u^\varepsilon) \nabla u^\varepsilon \cdot \nabla \varphi + \underbrace{|\nabla u^\varepsilon|^2 \eta''(u^\varepsilon) \varphi}_{\geq 0} \, d\mathbf{x} dt \\ & \geq -\varepsilon \int_{\mathbb{R}_+^{1+d}} \eta(u^\varepsilon) \Delta \varphi \, d\mathbf{x} dt \end{aligned}$$

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Entropy solutions

$$\begin{cases} \partial_t u + \operatorname{div}_{\mathbf{x}} f(u) = 0 & \text{in } \mathbb{R}_+^{d+1} := \mathbb{R}^+ \times \mathbb{R}^d, \\ u|_{t=0} = u_0 \in L^\infty(\mathbb{R}^d). \end{cases}$$

Entropy solutions: u a weak solution and s.t. $\forall \eta \in C(\mathbb{R})$ convex and $\forall \varphi \in C_c^\infty(\mathbb{R}^{1+d})$, $\varphi \geq 0$,

$$\int_{\mathbb{R}_+^{d+1}} \eta(u) \varphi_t + f^\eta(u) \cdot \nabla_{\mathbf{x}} \varphi \, d\mathbf{x} dt + \int_{\mathbb{R}^d} \eta(u_0) \varphi(0, \cdot) \, d\mathbf{x} \geq 0,$$

here $f^\eta(\lambda) = \int_0^\lambda f' \eta' \, ds$ is an entropy-flux.

- η is called (mathematical) **entropy** ($-\eta$ corresponds to physical entropy)
- The above inequality is due to the fact that the physical entropy has a tendency to increase in time, i.e. the mathematical entropy decreases in time

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Entropy solutions: (Kruřkov) $u \in L^\infty(\mathbb{R}_+^{d+1})$ s.t. $\forall \lambda \in \mathbb{R}$ and $\forall \varphi \in C_c^\infty(\mathbb{R}^{1+d})$, $\varphi \geq 0$,

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$$\lambda = \|u\|_{L^\infty} \implies - \int_{\mathbb{R}_+^{d+1}} u \varphi_t + f(u) \cdot \nabla_{\mathbf{x}} \varphi \, d\mathbf{x} dt - \int_{\mathbb{R}^d} u_0 \varphi(0, \cdot) \, d\mathbf{x} \geq 0$$

$$\lambda = -\|u\|_{L^\infty} \implies \int_{\mathbb{R}_+^{d+1}} u \varphi_t + f(u) \cdot \nabla_{\mathbf{x}} \varphi \, d\mathbf{x} dt + \int_{\mathbb{R}^d} u_0 \varphi(0, \cdot) \, d\mathbf{x} \geq 0$$

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Kruřkov (1970): **existence** and **uniqueness** of entropy solutions for **smooth** heterogeneous fluxes f .

- **Existence:** vanishing viscosity method; **Uniqueness:** method of doubling variables (used for developing numerical schemes as well)

Panov (2010): **existence** of entropy solutions for **non-smooth** heterogeneous fluxes under **non-degeneracy assumptions**

- u_n solution for the regularised flux f_n , and apply a compactness result

Strong traces ($A = 0$)

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Vasseur (2001): **existence** of strong traces for entropy solutions for **smooth** fluxes f and with a **non-degeneracy** condition

Panov (2005, 2007): **existence** of strong traces for entropy solutions (without non-degeneracy conditions)

Neves, Panov, Silva (2018): **existence** of strong traces for entropy solutions for **heterogeneous** fluxes f and with a **non-degeneracy** condition

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The result does not hold for weak solutions!

Strong traces ($A = 0$) – comments

$$\partial_t u + \operatorname{div}_{\mathbf{x}} \mathbf{f}(u) = 0 \quad \text{in} \quad \mathbb{R}_+^{d+1} := \mathbb{R}^+ \times \mathbb{R}^d$$

Idea of the proof:

u admits the strong trace \iff

$$u_m(t, \mathbf{x}, \mathbf{y}) := u\left(\frac{t}{m}, \frac{\mathbf{x}}{m} + \mathbf{y}\right) \text{ is precompact in } L_{loc}^1(\mathbb{R}_+^{d+1} \times \mathbb{R}^d).$$

Some applications:

- The strong boundary condition in the sense of Bardos, LeRoux, Nédélec for rough initial u_0 and boundary u_b data: $(\forall \lambda \in \mathbb{R})$

$$(\operatorname{sgn}(u - \lambda) + \operatorname{sgn}(\lambda - u_b))(f(u) - f(\lambda)) \cdot \vec{\nu} \geq 0 \quad \text{on} \quad \partial\Omega.$$

- Bürger, Frid, Karlsen (2007): The well-posedness of the initial-boundary problem with zero-flux boundary condition.
- Pfaff, Ulbrich (2015): The optimal control of initial-boundary value problems.

Degenerate parabolic equation ($A' \geq 0$)

$$(DP) \quad \begin{cases} \partial_t u + \operatorname{div}_{\mathbf{x}} f(u) = D_{\mathbf{x}}^2 \cdot A(u) & \text{in } \mathbb{R}_+^{d+1}, \\ u|_{t=0} = u_0 \in L^\infty(\mathbb{R}^d), \end{cases} \quad \left(\operatorname{div}_{\mathbf{x}}(A'(u)\nabla_{\mathbf{x}}u) \right)$$

where $f : \mathbb{R} \rightarrow \mathbb{R}^d$, $A : \mathbb{R} \rightarrow \mathbb{R}_{\text{sym}}^{d \times d}$, and $u : \mathbb{R}_+^{d+1} \rightarrow \mathbb{R}$ unknown.

Definition of solutions (kinetic formulation)

$$(DP) \quad \begin{cases} \partial_t u + \operatorname{div}_{\mathbf{x}} f(u) = D_{\mathbf{x}}^2 \cdot A(u) & \text{in } \mathbb{R}_+^{d+1}, \\ u|_{t=0} = u_0 \in L^\infty(\mathbb{R}^d). \end{cases}$$

Definition

$u \in L^\infty(\mathbb{R}_+^{d+1})$ is called a **quasi-solution** to (DP_1) if for a.e. $\lambda \in \mathbb{R}$

$$\begin{aligned} \partial_t |u - \lambda| + \operatorname{div}_{\mathbf{x}} \left(\operatorname{sgn}(u - \lambda) (f(u) - f(\lambda)) \right) \\ - D_{\mathbf{x}}^2 \cdot [\operatorname{sgn}(u - \lambda) (A(u) - A(\lambda))] = -\gamma(t, \mathbf{x}, \lambda), \end{aligned}$$

holds in $\mathcal{D}'(\mathbb{R}_+^{d+1})$, where $\gamma \in C(\mathbb{R}_\lambda; \mathcal{M}(\mathbb{R}_+^{d+1}))$.

Vol'pert, Hudjaev (1969)

For $A = 0$ and $\gamma \geq 0$ coincides with the previous definition of entropy solutions.

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Theorem

If function u is a bounded quasi-solution to (DP_1) , then the function

$$h(t, \mathbf{x}, \lambda) := \operatorname{sgn}(u(t, \mathbf{x}) - \lambda) = -\partial_\lambda |u(t, \mathbf{x}) - \lambda|$$

is a weak solution to the following linear equation:

$$\partial_t h + \operatorname{div}_{\mathbf{x}} (\mathbf{f}' h) - D_{\mathbf{x}}^2 \cdot [A'(\lambda)h] = \partial_\lambda \gamma(t, \mathbf{x}, \lambda).$$

Lions, Perthame, Tadmor (1994)

Existence of entropy solutions to (DP)

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- smooth fluxes

- Carrillo (1999): L^∞ solutions
- Chen, Perthame (2003): L^1 solutions
- Chen, Karlsen (2005): L^1 solutions - heterogeneous case
- Tadmor, Tao (2007): improved regularity under a **non-degeneracy** condition
- Graf, Kunzinger, Mitrović (2017): on Riemannian manifolds

- non-smooth fluxes (under a **non-degeneracy** condition)

- Sazhenkov (2006), Panov (2009): heterogeneous ultra-parabolic equations, i.e. $A(\lambda)$ satisfies an ellipticity assumption on a subspace of \mathbb{R}^d uniformly in λ
- Lazar, Mitrović (2012): the result for heterogeneous ultra-parabolic equations using a velocity averaging approach
- Holden, Karlsen, Mitrović, Panov (2009): general but homogeneous A (in E., Mišur, Mitrović (to appear in JLMS) a similar result via velocity averaging approach)

Existence of entropy solutions to (DP)

$$(DP) \quad \begin{cases} \partial_t u + \operatorname{div}_{\mathbf{x}} \mathbf{f}(\mathbf{x}, u) = D_{\mathbf{x}}^2 \cdot A(u) & \text{in } \mathbb{R}_+^{d+1}, \\ u|_{t=0} = u_0 \in L^\infty(\mathbb{R}^d). \end{cases}$$

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A detour on H-measures 1/2

If we have $u_n \rightharpoonup 0$ in $L^2(\Omega)$, $\Omega \subseteq \mathbb{R}^d$ open, what we can say about $|u_n|^2$?

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$$|u_n|^2 \overset{*}{\rightharpoonup} \nu.$$

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What if (u_n) satisfies certain differential relations with variable coefficients:

$$P_n(\mathbf{x}, D)u_n = f_n?$$

ν "lives" only on the physical space Ω (depends only on \mathbf{x}), but to exploit the above we need a microlocal object.

A detour on H-measures 2/2

H-measure μ to (u_n) :

$$\langle \mu, \varphi_1 \bar{\varphi}_2 \otimes \psi \rangle = \lim_n \int_{\mathbb{R}^d} \widehat{\varphi_1 u_n}(\boldsymbol{\xi}) \overline{\widehat{\varphi_2 u_n}(\boldsymbol{\xi})} \psi\left(\frac{\boldsymbol{\xi}}{|\boldsymbol{\xi}|}\right) d\boldsymbol{\xi}$$

If $P_n(\mathbf{x}, D)u_n = f_n$, under certain conditions, we have

$$p(\mathbf{x}, \boldsymbol{\xi})\mu = 0$$

(one can think that p is the principle symbol of P_n).

If p is nonzero on the support of μ , we get

$$\mu = 0 \implies u_n \xrightarrow{L^2_{\text{loc}}} 0.$$

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If the equation is not of the same order in all variables, we study [different variants](#).

- 1 Regularisation of the flux
- 2 Kinetic fomulation
- 3 Localisation principle and non-degeneracy condition
- 4 Adaptive H-measures

1 Regularisation of the flux

Replace f by f_n , which defines sequence of solutions (u_n) .
It is sufficient to get the strong convergence of (u_n) .

2 Kinetic fomulation

3 Localisation principle and non-degeneracy condition

4 Adaptive H-measures

Velocity averaging

- 1 Regularisation of the flux
- 2 Kinetic fomulation

$$h_n(t, \mathbf{x}, \lambda) := \operatorname{sgn}(u_n(t, \mathbf{x}) - \lambda).$$

$$\partial_t h_n + \operatorname{div}_{\mathbf{x}} (f'_n h_n) - D_{\mathbf{x}}^2 \cdot [A'(\lambda) h_n] = \partial_\lambda \gamma_n(t, \mathbf{x}, \lambda).$$

$$2u_n(t, \mathbf{x}) - \alpha - \beta = \int_{\alpha}^{\beta} h_n(t, \mathbf{x}, \lambda) d\lambda$$

- 3 Localisation principle and non-degeneracy condition
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Velocity averaging

- 1 Regularisation of the flux
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- 3 Localisation principle and non-degeneracy condition

On the limit we get (μ is a suitable variant of microlocal defect object):

$$\begin{aligned} (\forall \phi) \langle \mu, F\phi \rangle = 0 \quad \overset{F \text{ non-degenerate}}{\implies} \quad \mu \equiv 0 \\ \implies \text{strong convergence of } \int_{\alpha}^{\beta} h_n(t, \mathbf{x}, \lambda) d\lambda. \end{aligned}$$

Non-degenerate condition:

$$\operatorname{ess\,sup}_{(t, \mathbf{x}) \in \mathbb{R}^+ \times \mathbb{R}^d} \sup_{|\xi|=1} \operatorname{meas} \left\{ \lambda \in K : \tau + \langle f'(t, \mathbf{x}, \lambda) | \xi \rangle = \langle A'(\lambda) \xi | \xi \rangle = 0 \right\} = 0$$

- 4 Adaptive H-measures

Velocity averaging

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$$\mu(\varphi\psi) = \lim_{n \rightarrow \infty} \int_{\mathbb{R}^+ \times \mathbb{R}^{d+1}} \varphi(t, \mathbf{x}) h_n(t, \mathbf{x}, \lambda) \overline{\mathcal{A}_{\bar{\psi}(\pi_P(\cdot, \cdot, \lambda), \lambda)}(v_n)}(\mathbf{x}) dt d\mathbf{x} d\lambda,$$

where

$$\pi_P(\tau, \boldsymbol{\xi}, \lambda) := \frac{(\tau, \boldsymbol{\xi})}{|(\tau, \boldsymbol{\xi})| + \langle A'(\lambda)\boldsymbol{\xi} | \boldsymbol{\xi} \rangle}$$

Existence of strong traces for (DP_1)

$$(DP_1) \quad \partial_t u + \operatorname{div}_{\mathbf{x}} f(u) = D_{\mathbf{x}}^2 \cdot A(u) \quad \text{in } \mathbb{R}_+^{d+1}.$$

$$\operatorname{ess\,lim}_{t \rightarrow 0^+} u(t, \cdot) = u_0 \quad \text{in } L_{\text{loc}}^1(\mathbb{R}^d) \quad ???$$

Kwon (2009): **scalar** diffusion matrices $A(u) = a(u)I$ without non-degeneracy conditions

Aleksić, Mitrović (2013): **traceable** fluxes f and **ultra-parabolic** A (i.e. $A = B \oplus 0$ where $B' > 0$) without non-degeneracy conditions

Frid, Li (2017): for $A = B \otimes 0$ where $cI \leq B' \leq \Lambda cI$ and $c \geq 0$.

“Fully degenerate” matrices A' not covered, e.g.

$$A'(\lambda) = \left(\frac{1}{\sqrt{\lambda^2 + 1}} \begin{bmatrix} \lambda & 1 \\ 1 & -\lambda \end{bmatrix} \right) \begin{bmatrix} 0 & 0 \\ 0 & \lambda^2 + 1 \end{bmatrix} \left(\frac{1}{\sqrt{\lambda^2 + 1}} \begin{bmatrix} \lambda & 1 \\ 1 & -\lambda \end{bmatrix} \right) = \begin{bmatrix} 1 & -\lambda \\ -\lambda & \lambda^2 \end{bmatrix}$$

Existence of strong traces for (DP_1)

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Theorem (E., Mitrović (2022))

Let $\mathbf{f} \in C^1(\mathbb{R}; \mathbb{R}^d)$ and let $A \in C^{1,1}(\mathbb{R}; \mathbb{R}^{d \times d})$ be such that for any $\lambda \in \mathbb{R}$ we have $A'(\lambda)$ is symmetric and positive semi-definite.

Then any quasi-solution $u \in L_{loc}^\infty(\mathbb{R}^+; L_{loc}^p(\mathbb{R}^d))$, for some $p > 1$, to (DP_1) admits the strong trace at $t = 0$.

Proof – an important point

$$(DP_1) \quad \partial_t u + \operatorname{div}_{\mathbf{x}} \mathbf{f}(u) = D_{\mathbf{x}}^2 \cdot A(u) \quad \text{in } \mathbb{R}_+^{d+1} .$$

Which scaling to choose with respect to \mathbf{x} in

$$u_m(t, \mathbf{x}, \mathbf{y}) = u\left(\frac{t}{m}, \frac{\mathbf{x}}{m} + \mathbf{y}\right) ?$$

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$$\tilde{a}(\lambda) > 0$$

we use

$$u_m(t, \mathbf{x}, \mathbf{y}) = u\left(\frac{t}{m}, \frac{\tilde{\mathbf{x}}}{\sqrt{m}} + \tilde{\mathbf{y}}, \frac{\bar{\mathbf{x}}}{m} + \bar{\mathbf{y}}\right)$$

where $\mathbf{x} = (\tilde{\mathbf{x}}, \bar{\mathbf{x}}) \in \mathbb{R}^k \times \mathbb{R}^{d-k}$ and apply a compactness result from Holden et al (2009).

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$$(*) \quad (\forall \tilde{\xi} \in \mathbb{R}^k \setminus \{0\})(\forall (\alpha', \beta') \subseteq \mathbb{R}) \\ (\alpha', \beta') \ni \lambda \mapsto \langle \tilde{a}(\lambda) \tilde{\xi} \mid \tilde{\xi} \rangle \text{ is not identically equal to zero.}$$

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where $\mathbf{x} = (\tilde{\mathbf{x}}, \bar{\mathbf{x}}) \in \mathbb{R}^k \times \mathbb{R}^{d-k}$ and apply a compactness result from Holden et al (2009).

If (*) is not satisfied, we can reduce locally a on some $(\alpha, \beta) \subseteq \mathbb{R}$ to that form, and then apply above for $s_{\alpha, \beta}(u) := \max\{\alpha, \min\{u, \beta\}\}$ instead of u .

...thank you for your attention :)

- **Traces:** E., Mitrović, SIAM J. Math. Anal, 54 (2022) 1775–1796.
- **Existence via Velocity averaging:** E., Mišur, Mitrović, to appear in J. Lond. Math. Soc., arXiv:2008.08310, 39 pp.